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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/11/2017 TO 16/11/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/11/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	2025	01/02/2018	133.89	Put	Bond Future	4,661.8500	4.6619	5,703.8400	5.7038	22.351	0	0	0
2017/11/16	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2025	01/02/2018			Bond Future	129.2282	129.2282	128.1862	128.1862	(0.806)	0.0000	0.0000	1,070
2017/11/16	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2025	01/02/2018	133.88	Put	Bond Future	4,651.8500	4.6519	5,693.8400	5.6938	22.399	0	0	0
2017/11/16	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2025	01/02/2018	133.90	Put	Bond Future	4,671.8500	4.6719	5,713.8400	5.7138	22.304	0	0	0
2017/11/16	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2025	03/05/2018	133.20	Put	Bond Future	1,554.1600	1.5542	2,616.3300	2.6163	68.344	0	0	0
2017/11/16	2025	03/05/2018			Bond Future	131.6458	131.6458	130.5837	130.5837	(0.807)	0.0000	0.0000	0
2017/11/16	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2025	03/05/2018	133.22	Put	Bond Future	1,574.1600	1.5742	2,636.3300	2.6363	67.475	0	0	0
2017/11/16	2025	03/05/2018	133.21	Put	Bond Future	1,564.1600	1.5642	2,626.3300	2.6263	67.907	0	0	0
2017/11/16	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2025	02/08/2018			Bond Future	134.1291	134.1291	133.0457	133.0457	(0.808)	0.0000	0.0000	0
2017/11/16	2025	02/08/2018	136.65	Put	Bond Future	2,520.9200	2.5209	3,604.3300	3.6043	42.977	0	0	0
2017/11/16	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2025	02/08/2018	136.67	Put	Bond Future	2,540.9200	2.5409	3,624.3300	3.6243	42.638	0	0	0
2017/11/16	2025	02/08/2018	136.66	Put	Bond Future	2,530.9200	2.5309	3,614.3300	3.6143	42.807	0	0	0
2017/11/16	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2029	01/02/2018			Bond Future	99.2777	99.2777	99.6681	99.6681	0.393	0.0000	0.0000	1,370
2017/11/16	2029	03/05/2018			Bond Future	100.1170	100.1170	100.5142	100.5142	0.397	0.0000	0.0000	0
2017/11/16	2029	02/08/2018			Bond Future	102.0393	102.0393	102.4435	102.4435	0.396	0.0000	0.0000	0
2017/11/16	2030	01/02/2018	9.39	Put	Bond Future	3,440.0100	3.4400	3,305.3300	3.3053	(3.915)	0	0	0
2017/11/16	2030	01/02/2018			Bond Future	9.9240	86.8160	9.9025	86.9507	(0.216)	0.0000	0.0000	63,187
2017/11/16	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2030	01/02/2018	9.38	Put	Bond Future	3,506.2100	3.5062	3,371.5300	3.3715	(3.841)	0	0	0
2017/11/16	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2030	01/02/2018	9.37	Put	Bond Future	3,572.4700	3.5725	3,437.7900	3.4378	(3.770)	0	0	0
2017/11/16	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2030	03/05/2018			Bond Future	10.0086	88.4319	9.9864	88.5687	(0.222)	0.0000	0.0000	0
2017/11/16	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2030	03/05/2018	9.49	Put	Bond Future	3,278.5800	3.2786	3,141.8100	3.1418	(4.172)	0	0	0
2017/11/16	2030	03/05/2018	9.51	Put	Bond Future	3,149.0100	3.1490	3,012.2400	3.0122	(4.343)	0	0	0
2017/11/16	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2030	03/05/2018	9.50	Put	Bond Future	3,213.7600	3.2138	3,076.9900	3.0770	(4.256)	0	0	0
2017/11/16	2030	02/08/2018	9.46	Put	Bond Future	3,953.4300	3.9534	3,813.6600	3.8137	(3.535)	0	0	0
2017/11/16	2030	02/08/2018			Bond Future	10.0937	86.1026	10.0707	86.2424	(0.229)	0.0000	0.0000	0

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2017/11/16	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2030	02/08/2018	9.45	Put	Bond Future	4,017.7700	4.0178	3,878.0000	3.8780	(3.479)	0	0	0
2017/11/16	2030	02/08/2018	9.47	Put	Bond Future	3,889.1400	3.8891	3,749.3700	3.7494	(3.594)	0	0	0
2017/11/16	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2032	01/02/2018	9.56	Call	Bond Future	585.0100	0.5850	600.4700	0.6005	2.643	0	0	0
2017/11/16	2032	01/02/2018	9.55	Put	Bond Future	4,443.5100	4.4435	4,349.4400	4.3494	(2.117)	0	0	0
2017/11/16	2032	01/02/2018	9.20	Call	Bond Future	202.7200	0.2027	208.1500	0.2082	2.679	0	0	7,500
2017/11/16	2032	01/02/2018	9.45	Put	Bond Future	5,023.7800	5.0238	4,926.2500	4.9263	(1.941)	0	0	0
2017/11/16	2032	01/02/2018	9.40	Put	Bond Future	5,326.9100	5.3269	5,227.8600	5.2279	(1.859)	0	0	0
2017/11/16	2032	01/02/2018			Bond Future	10.1113	89.0553	10.0950	89.1645	(0.161)	0.0000	0.0000	42,573
2017/11/16	2032	01/02/2018	9.57	Call	Bond Future	600.4600	0.6005	616.3000	0.6163	2.638	0	0	0
2017/11/16	2032	01/02/2018	9.57	Put	Bond Future	4,331.8400	4.3318	4,238.5300	4.2385	(2.154)	0	0	0
2017/11/16	2032	01/02/2018	9.30	Put	Bond Future	5,957.3100	5.9573	5,855.6500	5.8557	(1.706)	0	0	0
2017/11/16	2032	01/02/2018	9.30	Call	Bond Future	277.8400	0.2778	285.3300	0.2853	2.696	0	0	7,800
2017/11/16	2032	01/02/2018	9.56	Put	Bond Future	4,387.4900	4.3875	4,293.8000	4.2938	(2.135)	0	0	0
2017/11/16	2032	01/02/2018	9.55	Call	Bond Future	569.8500	0.5698	584.9300	0.5849	2.646	0	0	0
2017/11/16	2032	01/02/2018	9.20	Put	Bond Future	6,618.9600	6.6190	6,515.2400	6.5152	(1.567)	0	0	0
2017/11/16	2032	01/02/2018	9.45	Call	Bond Future	433.9200	0.4339	445.5400	0.4455	2.678	0	0	750
2017/11/16	2032	01/02/2018	9.40	Call	Bond Future	375.9000	0.3759	386.0000	0.3860	2.687	0	0	6,800
2017/11/16	2032	03/05/2018	9.70	Call	Bond Future	1,553.7500	1.5538	1,583.7400	1.5837	1.930	0	0	0
2017/11/16	2032	03/05/2018	9.71	Put	Bond Future	4,851.3200	4.8513	4,771.0300	4.7710	(1.655)	0	0	0
2017/11/16	2032	03/05/2018			Bond Future	10.1945	86.5560	10.1777	86.6666	(0.165)	0.0000	0.0000	0
2017/11/16	2032	03/05/2018	9.70	Put	Bond Future	4,898.0900	4.8981	4,817.4400	4.8174	(1.647)	0	0	0
2017/11/16	2032	03/05/2018	9.71	Call	Bond Future	1,576.4400	1.5764	1,606.7900	1.6068	1.925	0	0	0
2017/11/16	2032	03/05/2018	9.72	Call	Bond Future	1,599.3500	1.5994	1,630.0500	1.6300	1.920	0	0	0
2017/11/16	2032	03/05/2018	9.72	Put	Bond Future	4,804.8400	4.8048	4,724.9000	4.7249	(1.664)	0	0	0
2017/11/16	2032	02/08/2018	9.66	Put	Bond Future	6,204.7400	6.2047	6,124.8900	6.1249	(1.287)	0	0	0
2017/11/16	2032	02/08/2018	9.67	Call	Bond Future	2,105.5200	2.1055	2,139.2200	2.1392	1.601	0	0	0
2017/11/16	2032	02/08/2018			Bond Future	10.2753	88.1968	10.2579	88.3100	(0.170)	0.0000	0.0000	0
2017/11/16	2032	02/08/2018	9.68	Call	Bond Future	2,128.8500	2.1288	2,162.8400	2.1628	1.597	0	0	0
2017/11/16	2032	02/08/2018	9.68	Put	Bond Future	6,112.8500	6.1128	6,033.5800	6.0336	(1.297)	0	0	0
2017/11/16	2032	02/08/2018	9.66	Call	Bond Future	2,082.3400	2.0823	2,115.7500	2.1157	1.604	0	0	0
2017/11/16	2032	02/08/2018	9.67	Put	Bond Future	6,158.6800	6.1587	6,079.1200	6.0791	(1.292)	0	0	0
2017/11/16	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2033	01/02/2018			Bond Future	103.0374	103.0374	102.4947	102.4947	(0.527)	0.0000	0.0000	5,283
2017/11/16	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2033	01/02/2018	109.64	Put	Bond Future	6,602.5800	6.6026	7,145.2600	7.1453	8.219	0	0	0
2017/11/16	2033	01/02/2018	109.66	Put	Bond Future	6,622.5800	6.6226	7,165.2600	7.1653	8.194	0	0	0
2017/11/16	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2033	01/02/2018	109.65	Put	Bond Future	6,612.5800	6.6126	7,155.2600	7.1553	8.207	0	0	0
2017/11/16	2033	03/05/2018	107.71	Put	Bond Future	3,833.3500	3.8333	4,386.8000	4.3868	14.438	0	0	0
2017/11/16	2033	03/05/2018			Bond Future	103.8767	103.8767	103.3232	103.3232	(0.533)	0.0000	0.0000	0
2017/11/16	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2033	03/05/2018	107.70	Put	Bond Future	3,823.3500	3.8233	4,376.8000	4.3768	14.476	0	0	0
2017/11/16	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/11/16	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2033	03/05/2018	107.69	Put	Bond Future	3,813.3500	3.8133	4,366.8000	4.3668	14.513	0	0	0
2017/11/16	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2033	02/08/2018			Bond Future	105.8712	105.8712	105.3065	105.3065	(0.533)	0.0000	0.0000	0
2017/11/16	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2033	02/08/2018	109.92	Put	Bond Future	4,048.8300	4.0488	4,613.5400	4.6135	13.947	0	0	0
2017/11/16	2033	02/08/2018	109.94	Put	Bond Future	4,068.8300	4.0688	4,633.5400	4.6335	13.879	0	0	0
2017/11/16	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2033	02/08/2018	109.93	Put	Bond Future	4,058.8300	4.0588	4,623.5400	4.6235	13.913	0	0	0
2017/11/16	2037	01/02/2018	9.82	Put	Bond Future	4,699.9400	4.6999	4,656.6400	4.6566	(0.921)	0	0	0
2017/11/16	2037	01/02/2018			Bond Future	10.3593	84.8274	10.3534	84.8707	(0.058)	0.0000	0.0000	53,554
2017/11/16	2037	01/02/2018	9.88	Put	Bond Future	4,342.9500	4.3430	4,300.2000	4.3002	(0.984)	0	0	0
2017/11/16	2037	01/02/2018	9.88	Call	Bond Future	761.3100	0.7613	761.8300	0.7618	0.068	0	0	2,000
2017/11/16	2037	01/02/2018	9.82	Call	Bond Future	653.3700	0.6534	653.3400	0.6533	(0.005)	0	0	0
2017/11/16	2037	01/02/2018	9.81	Put	Bond Future	4,760.9000	4.7609	4,717.5200	4.7175	(0.911)	0	0	0
2017/11/16	2037	01/02/2018	9.83	Call	Bond Future	670.5800	0.6706	670.6400	0.6706	0.009	0	0	0
2017/11/16	2037	01/02/2018	9.83	Put	Bond Future	4,639.4000	4.6394	4,596.1900	4.5962	(0.931)	0	0	0
2017/11/16	2037	01/02/2018	9.81	Call	Bond Future	636.4700	0.6365	636.3600	0.6364	(0.017)	0	0	0
2017/11/16	2037	01/02/2018	10.32	Call	Bond Future	1,937.3700	1.9374	1,945.3200	1.9453	0.410	0	0	0
2017/11/16	2037	01/02/2018	10.32	Put	Bond Future	2,222.7300	2.2227	2,187.4100	2.1874	(1.589)	0	0	2,000
2017/11/16	2037	01/02/2018	10.72	Call	Bond Future	3,601.0500	3.6011	3,619.4600	3.6195	0.511	0	0	0
2017/11/16	2037	01/02/2018	10.72	Put	Bond Future	1,054.6000	1.0546	1,029.7400	1.0297	(2.357)	0	0	2,000
2017/11/16	2037	03/05/2018	9.99	Call	Bond Future	1,921.2100	1.9212	1,927.9600	1.9280	0.351	0	0	0
2017/11/16	2037	03/05/2018	9.97	Put	Bond Future	5,353.9100	5.3539	5,316.7800	5.3168	(0.694)	0	0	0
2017/11/16	2037	03/05/2018			Bond Future	10.4434	86.4063	10.4372	86.4499	(0.059)	0.0000	0.0000	0
2017/11/16	2037	03/05/2018	9.99	Put	Bond Future	5,253.7800	5.2538	5,216.8800	5.2169	(0.702)	0	0	0
2017/11/16	2037	03/05/2018	9.97	Call	Bond Future	1,869.6100	1.8696	1,876.1300	1.8761	0.349	0	0	0
2017/11/16	2037	03/05/2018	9.98	Put	Bond Future	5,303.5700	5.3036	5,266.5600	5.2666	(0.698)	0	0	0
2017/11/16	2037	03/05/2018	9.98	Call	Bond Future	1,895.1900	1.8952	1,901.8300	1.9018	0.350	0	0	0
2017/11/16	2037	02/08/2018	9.96	Put	Bond Future	6,517.7400	6.5177	6,482.0100	6.4820	(0.548)	0	0	0
2017/11/16	2037	02/08/2018	9.95	Call	Bond Future	2,348.9500	2.3490	2,358.0200	2.3580	0.386	0	0	0
2017/11/16	2037	02/08/2018			Bond Future	10.5278	83.7881	10.5214	83.8330	(0.061)	0.0000	0.0000	0
2017/11/16	2037	02/08/2018	9.96	Call	Bond Future	2,374.6100	2.3746	2,383.7900	2.3838	0.387	0	0	0
2017/11/16	2037	02/08/2018	9.95	Put	Bond Future	6,567.8800	6.5679	6,532.0400	6.5320	(0.546)	0	0	0
2017/11/16	2037	02/08/2018	9.97	Call	Bond Future	2,400.4400	2.4004	2,409.7200	2.4097	0.387	0	0	0
2017/11/16	2037	02/08/2018	9.97	Put	Bond Future	6,467.8700	6.4679	6,432.2400	6.4322	(0.551)	0	0	0
2017/11/16	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2038	01/02/2018	136.95	Put	Bond Future	12,030.1400	12.0301	13,828.2200	13.8282	14.946	0	0	0
2017/11/16	2038	01/02/2018			Bond Future	124.9199	124.9199	123.1218	123.1218	(1.439)	0.0000	0.0000	18,939
2017/11/16	2038	01/02/2018	136.94	Put	Bond Future	12,020.1400	12.0201	13,818.2200	13.8182	14.959	0	0	0
2017/11/16	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2038	01/02/2018	136.93	Put	Bond Future	12,010.1400	12.0101	13,808.2200	13.8082	14.971	0	0	0
2017/11/16	2038	03/05/2018	132.28	Put	Bond Future	5,022.8700	5.0229	6,855.5400	6.8555	36.487	0	0	0
2017/11/16	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2038	03/05/2018			Bond Future	127.2571	127.2571	125.4245	125.4245	(1.440)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/16	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2038	03/05/2018	132.27	Put	Bond Future	5,012.8700	5.0129	6,845.5400	6.8455	36.559	0	0	0
2017/11/16	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2038	03/05/2018	132.29	Put	Bond Future	5,032.8700	5.0329	6,865.5400	6.8655	36.414	0	0	0
2017/11/16	2038	02/08/2018	134.55	Put	Bond Future	4,899.5400	4.8995	6,768.0700	6.7681	38.137	0	0	0
2017/11/16	2038	02/08/2018			Bond Future	129.6505	129.6505	127.7819	127.7819	(1.441)	0.0000	0.0000	0
2017/11/16	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2038	02/08/2018	134.54	Put	Bond Future	4,889.5400	4.8895	6,758.0700	6.7581	38.215	0	0	0
2017/11/16	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2038	02/08/2018	134.53	Put	Bond Future	4,879.5400	4.8795	6,748.0700	6.7481	38.293	0	0	0
2017/11/16	2040	01/02/2018	9.89	Call	Bond Future	680.9300	0.6809	671.8900	0.6719	(1.328)	0	0	0
2017/11/16	2040	01/02/2018			Bond Future	10.4498	87.7493	10.4490	87.7559	(0.008)	0.0000	0.0000	25,982
2017/11/16	2040	01/02/2018	9.87	Call	Bond Future	646.2700	0.6463	637.4200	0.6374	(1.369)	0	0	0
2017/11/16	2040	01/02/2018	9.87	Put	Bond Future	5,288.2900	5.2883	5,272.9200	5.2729	(0.291)	0	0	0
2017/11/16	2040	01/02/2018	9.88	Put	Bond Future	5,221.9600	5.2220	5,206.4900	5.2065	(0.296)	0	0	0
2017/11/16	2040	01/02/2018	9.89	Put	Bond Future	5,156.2000	5.1562	5,140.6400	5.1406	(0.302)	0	0	0
2017/11/16	2040	01/02/2018	9.88	Call	Bond Future	663.3800	0.6634	654.4300	0.6544	(1.349)	0	0	0
2017/11/16	2040	03/05/2018	10.08	Put	Bond Future	5,639.3300	5.6393	5,625.5700	5.6256	(0.244)	0	0	0
2017/11/16	2040	03/05/2018			Bond Future	10.5343	89.3826	10.5335	89.3888	(0.008)	0.0000	0.0000	0
2017/11/16	2040	03/05/2018	10.07	Call	Bond Future	2,060.2000	2.0602	2,052.6600	2.0527	(0.366)	0	0	0
2017/11/16	2040	03/05/2018	10.07	Put	Bond Future	5,692.3700	5.6924	5,678.6300	5.6786	(0.241)	0	0	0
2017/11/16	2040	03/05/2018	10.08	Call	Bond Future	2,087.9900	2.0880	2,080.4300	2.0804	(0.362)	0	0	0
2017/11/16	2040	03/05/2018	10.06	Call	Bond Future	2,032.8700	2.0329	2,025.3400	2.0253	(0.370)	0	0	0
2017/11/16	2040	03/05/2018	10.06	Put	Bond Future	5,745.9800	5.7460	5,732.2500	5.7323	(0.239)	0	0	0
2017/11/16	2040	02/08/2018	10.04	Call	Bond Future	2,515.2300	2.5152	2,509.8900	2.5099	(0.212)	0	0	0
2017/11/16	2040	02/08/2018	10.03	Put	Bond Future	7,070.2300	7.0702	7,058.1800	7.0582	(0.170)	0	0	0
2017/11/16	2040	02/08/2018			Bond Future	10.6192	86.5706	10.6183	86.5773	(0.008)	0.0000	0.0000	0
2017/11/16	2040	02/08/2018	10.05	Call	Bond Future	2,542.5500	2.5425	2,537.2100	2.5372	(0.210)	0	0	0
2017/11/16	2040	02/08/2018	10.05	Put	Bond Future	6,962.7200	6.9627	6,950.6700	6.9507	(0.173)	0	0	0
2017/11/16	2040	02/08/2018	10.04	Put	Bond Future	7,016.3300	7.0163	7,004.2800	7.0043	(0.172)	0	0	0
2017/11/16	2040	02/08/2018	10.03	Call	Bond Future	2,488.0900	2.4881	2,482.7500	2.4828	(0.215)	0	0	0
2017/11/16	2044	01/02/2018	9.90	Put	Bond Future	5,313.4200	5.3134	5,266.9700	5.2670	(0.874)	0	0	0
2017/11/16	2044	01/02/2018	9.89	Call	Bond Future	638.1200	0.6381	637.5600	0.6376	(0.088)	0	0	0
2017/11/16	2044	01/02/2018			Bond Future	10.4780	84.8107	10.4720	84.8566	(0.057)	0.0000	0.0000	17,728
2017/11/16	2044	01/02/2018	9.90	Call	Bond Future	655.2200	0.6552	654.7400	0.6547	(0.073)	0	0	0
2017/11/16	2044	01/02/2018	9.89	Put	Bond Future	5,380.7600	5.3808	5,334.2300	5.3342	(0.865)	0	0	0
2017/11/16	2044	01/02/2018	9.91	Call	Bond Future	672.5200	0.6725	672.1200	0.6721	(0.059)	0	0	0
2017/11/16	2044	01/02/2018	9.91	Put	Bond Future	5,246.4300	5.2464	5,200.0600	5.2001	(0.884)	0	0	0
2017/11/16	2044	03/05/2018	10.10	Call	Bond Future	2,089.0100	2.0890	2,096.0400	2.0960	0.337	0	0	0
2017/11/16	2044	03/05/2018	10.09	Put	Bond Future	5,764.0400	5.7640	5,724.5500	5.7246	(0.685)	0	0	0
2017/11/16	2044	03/05/2018			Bond Future	10.5601	86.3892	10.5540	86.4356	(0.058)	0.0000	0.0000	0
2017/11/16	2044	03/05/2018	10.11	Call	Bond Future	2,117.0500	2.1171	2,124.2000	2.1242	0.338	0	0	0
2017/11/16	2044	03/05/2018	10.11	Put	Bond Future	5,656.7000	5.6567	5,617.4500	5.6175	(0.694)	0	0	0
2017/11/16	2044	03/05/2018	10.10	Put	Bond Future	5,710.2000	5.7102	5,670.8300	5.6708	(0.689)	0	0	0
2017/11/16	2044	03/05/2018	10.09	Call	Bond Future	2,061.1900	2.0612	2,068.1000	2.0681	0.335	0	0	0

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2017/11/16	2044	02/08/2018	10.07	Call	Bond Future	2,552.2500	2.5522	2,561.9500	2.5619	0.380	0	0	0
2017/11/16	2044	02/08/2018			Bond Future	10.6426	83.6456	10.6362	83.6933	(0.060)	0.0000	0.0000	0
2017/11/16	2044	02/08/2018	10.05	Call	Bond Future	2,497.2900	2.4973	2,506.7700	2.5068	0.380	0	0	0
2017/11/16	2044	02/08/2018	10.05	Put	Bond Future	7,142.2100	7.1422	7,104.0000	7.1040	(0.535)	0	0	0
2017/11/16	2044	02/08/2018	10.07	Put	Bond Future	7,033.2500	7.0333	6,995.2600	6.9953	(0.540)	0	0	0
2017/11/16	2044	02/08/2018	10.06	Call	Bond Future	2,524.8100	2.5248	2,534.4000	2.5344	0.380	0	0	0
2017/11/16	2044	02/08/2018	10.06	Put	Bond Future	7,087.7100	7.0877	7,049.6100	7.0496	(0.538)	0	0	0
2017/11/16	2046	01/02/2018	132.92	Put	Bond Future	12,562.8900	12.5629	14,466.1100	14.4661	15.150	0	0	0
2017/11/16	2046	01/02/2018			Bond Future	120.3571	120.3571	118.4539	118.4539	(1.581)	0.0000	0.0000	21,177
2017/11/16	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2046	01/02/2018	132.91	Put	Bond Future	12,552.8900	12.5529	14,456.1100	14.4561	15.162	0	0	0
2017/11/16	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2046	01/02/2018	132.90	Put	Bond Future	12,542.8900	12.5429	14,446.1100	14.4461	15.174	0	0	0
2017/11/16	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2046	03/05/2018			Bond Future	121.0090	121.0090	119.0695	119.0695	(1.603)	0.0000	0.0000	0
2017/11/16	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2046	03/05/2018	127.93	Put	Bond Future	6,921.0400	6.9210	8,860.5100	8.8605	28.023	0	0	0
2017/11/16	2046	03/05/2018	127.95	Put	Bond Future	6,941.0400	6.9410	8,880.5100	8.8805	27.942	0	0	0
2017/11/16	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2046	03/05/2018	127.94	Put	Bond Future	6,931.0400	6.9310	8,870.5100	8.8705	27.982	0	0	0
2017/11/16	2046	02/08/2018	128.78	Put	Bond Future	5,447.4100	5.4474	7,424.8400	7.4248	36.300	0	0	0
2017/11/16	2046	02/08/2018			Bond Future	123.3326	123.3326	121.3552	121.3552	(1.603)	0.0000	0.0000	0
2017/11/16	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2046	02/08/2018	128.77	Put	Bond Future	5,437.4100	5.4374	7,414.8400	7.4148	36.367	0	0	0
2017/11/16	2046	02/08/2018	128.79	Put	Bond Future	5,457.4100	5.4574	7,434.8400	7.4348	36.234	0	0	0
2017/11/16	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2050	01/02/2018	140.23	Put	Bond Future	13,465.7300	13.4657	16,512.5600	16.5126	22.627	0	0	0
2017/11/16	2050	01/02/2018			Bond Future	126.7643	126.7643	123.7174	123.7174	(2.404)	0.0000	0.0000	23,955
2017/11/16	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2050	01/02/2018	140.25	Put	Bond Future	13,485.7300	13.4857	16,532.5600	16.5326	22.593	0	0	0
2017/11/16	2050	01/02/2018	140.24	Put	Bond Future	13,475.7300	13.4757	16,522.5600	16.5226	22.610	0	0	0
2017/11/16	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2050	03/05/2018	135.62	Put	Bond Future	6,484.1300	6.4841	9,588.7500	9.5888	47.880	0	0	0
2017/11/16	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2050	03/05/2018			Bond Future	129.1359	129.1359	126.0313	126.0313	(2.404)	0.0000	0.0000	0
2017/11/16	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2050	03/05/2018	135.61	Put	Bond Future	6,474.1300	6.4741	9,578.7500	9.5788	47.954	0	0	0
2017/11/16	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2050	03/05/2018	135.63	Put	Bond Future	6,494.1300	6.4941	9,598.7500	9.5988	47.807	0	0	0
2017/11/16	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2050	02/08/2018	137.54	Put	Bond Future	7,657.9400	7.6579	10,822.7900	10.8228	41.328	0	0	0
2017/11/16	2050	02/08/2018	137.52	Put	Bond Future	7,637.9400	7.6379	10,802.7900	10.8028	41.436	0	0	0
2017/11/16	2050	02/08/2018			Bond Future	129.8821	129.8821	126.7172	126.7172	(2.437)	0.0000	0.0000	0

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2017/11/16	2050	02/08/2018	137.53	Put	Bond Future	7,647.9400	7.6479	10,812.7900	10.8128	41.382	0	0	0
2017/11/16	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	AL37	01/02/2018			Index Future	552.6660	552.6660	553.3970	553.3970	0.132	0.0000	0.0000	0
2017/11/16	AL37	03/05/2018			Index Future	562.9540	562.9540	563.6960	563.6960	0.132	0.0000	0.0000	0
2017/11/16	AL37	02/08/2018			Index Future	573.6270	573.6270	574.3860	574.3860	0.132	0.0000	0.0000	0
2017/11/16	AL7T	01/02/2018			Index Future	625.7220	625.7220	627.1440	627.1440	0.227	0.0000	0.0000	0
2017/11/16	AL7T	03/05/2018			Index Future	637.3700	637.3700	638.8150	638.8150	0.227	0.0000	0.0000	0
2017/11/16	AL7T	02/08/2018			Index Future	649.4540	649.4540	650.9300	650.9300	0.227	0.0000	0.0000	0
2017/11/16	ALBI	01/02/2018			Index Future	562.1330	562.1330	562.7300	562.7300	0.106	0.0000	0.0000	774
2017/11/16	ALBI	03/05/2018			Index Future	572.5970	572.5970	573.2030	573.2030	0.106	0.0000	0.0000	0
2017/11/16	ALBI	02/08/2018			Index Future	583.4530	583.4530	584.0720	584.0720	0.106	0.0000	0.0000	0
2017/11/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/11/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/16	EL28	01/02/2018			Bond Future	127.0233		126.3290		(0.547)	0.0000	0.0000	0
2017/11/16	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	EL28	01/02/2018	132.29	Put	Bond Future	5,266.6800	5.2667	5,961.0100	5.9610	13.183	0	0	0
2017/11/16	EL28	01/02/2018	132.31	Put	Bond Future	5,286.6800	5.2867	5,981.0100	5.9810	13.134	0	0	0
2017/11/16	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	EL28	01/02/2018	132.30	Put	Bond Future	5,276.6800	5.2767	5,971.0100	5.9710	13.158	0	0	0
2017/11/16	EL28	03/05/2018	133.20	Put	Bond Future	5,559.7200	5.5597	6,267.8200	6.2678	12.736	0	0	0
2017/11/16	EL28	03/05/2018			Bond Future	127.6403	127.6403	126.9322	126.9322	(0.555)	0.0000	0.0000	0
2017/11/16	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	EL28	03/05/2018	133.19	Put	Bond Future	5,549.7200	5.5497	6,257.8200	6.2578	12.759	0	0	0
2017/11/16	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	EL28	03/05/2018	133.18	Put	Bond Future	5,539.7200	5.5397	6,247.8200	6.2478	12.782	0	0	0
2017/11/16	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	EL28	02/08/2018			Bond Future	130.0911	130.0911	129.3687	129.3687	(0.555)	0.0000	0.0000	0
2017/11/16	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	EL28	02/08/2018	134.93	Put	Bond Future	4,838.8600	4.8389	5,561.2900	5.5613	14.930	0	0	0
2017/11/16	EL28	02/08/2018	134.95	Put	Bond Future	4,858.8600	4.8589	5,581.2900	5.5813	14.868	0	0	0
2017/11/16	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	EL28	02/08/2018	134.94	Put	Bond Future	4,848.8600	4.8489	5,571.2900	5.5713	14.899	0	0	0
2017/11/16	ES33	01/02/2018	11.00	Put	Bond Future	2,783.5000	2.7835	2,804.7900	2.8048	0.765	0	0	0
2017/11/16	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	ES33	01/02/2018			Bond Future	11.4839	74.3508	11.4877	74.3295	0.033	0.0000	0.0000	9,466
2017/11/16	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	ES33	01/02/2018	10.99	Put	Bond Future	2,842.7300	2.8427	2,864.0200	2.8640	0.749	0	0	0
2017/11/16	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	ES33	01/02/2018	11.01	Put	Bond Future	2,724.3500	2.7244	2,745.6400	2.7456	0.781	0	0	0
2017/11/16	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	ES33	03/05/2018	11.20	Put	Bond Future	2,299.8100	2.2998	2,321.8700	2.3219	0.959	0	0	0
2017/11/16	ES33	03/05/2018			Bond Future	11.6089	71.9433	11.6129	71.9212	0.035	0.0000	0.0000	0
2017/11/16	ES33	03/05/2018	11.22	Put	Bond Future	2,184.7400	2.1847	2,206.8000	2.2068	1.010	0	0	0
2017/11/16	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	ES33	03/05/2018	11.21	Put	Bond Future	2,242.2400	2.2422	2,264.3000	2.2643	0.984	0	0	0
2017/11/16	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	ES33	02/08/2018	11.15	Put	Bond Future	3,251.6300	3.2516	3,273.7500	3.2738	0.680	0	0	0
2017/11/16	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	ES33	02/08/2018			Bond Future	11.7325	73.3071	11.7366	73.2850	0.035	0.0000	0.0000	0
2017/11/16	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	ES33	02/08/2018	11.14	Put	Bond Future	3,309.3800	3.3094	3,331.5000	3.3315	0.668	0	0	0
2017/11/16	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	ES33	02/08/2018	11.16	Put	Bond Future	3,193.9400	3.1939	3,216.0600	3.2161	0.693	0	0	0
2017/11/16	ES42	01/02/2018			Bond Future	11.7102	76.7276	11.7038	76.7677	(0.055)	0.0000	0.0000	7,957
2017/11/16	ES42	03/05/2018			Bond Future	11.8369	73.8946	11.8303	73.9351	(0.056)	0.0000	0.0000	0
2017/11/16	ES42	02/08/2018			Bond Future	11.9601	75.2953	11.9531	75.3370	(0.058)	0.0000	0.0000	0
2017/11/16	GOVI	01/02/2018	581.04	Put	GOVI	206,860.0000	20.6860	200,200.0000	20.0200	(3.220)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/16	GOVI	01/02/2018			GOVI	560.3540	560.3540	561.0200	561.0200	0.119	0.0000	0.0000	796
2017/11/16	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	GOVI	01/02/2018	581.03	Put	GOVI	206,760.0000	20.6760	200,100.0000	20.0100	(3.221)	0	0	0
2017/11/16	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	GOVI	01/02/2018	581.02	Put	GOVI	206,660.0000	20.6660	200,000.0000	20.0000	(3.223)	0	0	0
2017/11/16	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	GOVI	03/05/2018			GOVI	570.7860	570.7860	571.4610	571.4610	0.118	0.0000	0.0000	0
2017/11/16	GOVI	03/05/2018	590.27	Put	GOVI	194,840.0000	19.4840	188,090.0000	18.8090	(3.464)	0	0	0
2017/11/16	GOVI	03/05/2018	590.29	Put	GOVI	195,040.0000	19.5040	188,290.0000	18.8290	(3.461)	0	0	0
2017/11/16	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	GOVI	03/05/2018	590.28	Put	GOVI	194,940.0000	19.4940	188,190.0000	18.8190	(3.463)	0	0	0
2017/11/16	GOVI	02/08/2018	605.72	Put	GOVI	241,130.0000	24.1130	234,230.0000	23.4230	(2.862)	0	0	0
2017/11/16	GOVI	02/08/2018			GOVI	581.6070	581.6070	582.2970	582.2970	0.119	0.0000	0.0000	0
2017/11/16	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	GOVI	02/08/2018	605.71	Put	GOVI	241,030.0000	24.1030	234,130.0000	23.4130	(2.863)	0	0	0
2017/11/16	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	GOVI	02/08/2018	605.70	Put	GOVI	240,930.0000	24.0930	234,030.0000	23.4030	(2.864)	0	0	0
2017/11/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/16	IGOV	01/02/2018			Index Future	248.9010	248.9010	246.3970	246.3970	(1.006)	0.0000	0.0000	874
2017/11/16	IGOV	03/05/2018			Index Future	253.5580	253.5580	251.0050	251.0050	(1.007)	0.0000	0.0000	272
2017/11/16	IGOV	02/08/2018			Index Future	258.4260	258.4260	255.8230	255.8230	(1.007)	0.0000	0.0000	0
2017/11/16	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/16	IS01	15/03/2018			Interest Rate Swap	99.7212	99.7212	99.7182	99.7182	(0.003)	0.0000	0.0000	0
2017/11/16	IS01	21/06/2018			Interest Rate Swap	99.9425	99.9425	99.9332	99.9332	(0.009)	0.0000	0.0000	0
2017/11/16	IS01	20/09/2018			Interest Rate Swap	100.2083	100.2083	100.1881	100.1881	(0.020)	0.0000	0.0000	0
2017/11/16	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/16	IS02	16/03/2018			Interest Rate Swap	99.0058	99.0058	99.0025	99.0025	(0.003)	0.0000	0.0000	0
2017/11/16	IS02	15/06/2018			Interest Rate Swap	98.6275	98.6275	98.6191	98.6191	(0.009)	0.0000	0.0000	0
2017/11/16	IS02	21/09/2018			Interest Rate Swap	98.6786	98.6786	98.6581	98.6581	(0.021)	0.0000	0.0000	0
2017/11/16	IS02	21/12/2018			Interest Rate Swap	99.2000	99.2000	99.1800	99.1800	(0.020)	0.0000	0.0000	0
2017/11/16	IS02	15/03/2019			Interest Rate Swap	99.7249	99.7249	99.6891	99.6891	(0.036)	0.0000	0.0000	0
2017/11/16	IS02	21/06/2019			Interest Rate Swap	100.2667	100.2667	100.2193	100.2193	(0.047)	0.0000	0.0000	0
2017/11/16	IS02	20/09/2019			Interest Rate Swap	100.8200	100.8200	100.7647	100.7647	(0.055)	0.0000	0.0000	0
2017/11/16	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	IS05	17/12/2020			Interest Rate Swap	97.7647	97.7647	97.6518	97.6518	(0.115)	0.0000	0.0000	0
2017/11/16	IS05	16/03/2021			Interest Rate Swap	97.1383	97.1383	97.0051	97.0051	(0.137)	0.0000	0.0000	0
2017/11/16	IS05	15/06/2021			Interest Rate Swap	96.4842	96.4842	96.3287	96.3287	(0.161)	0.0000	0.0000	0
2017/11/16	IS05	21/09/2021			Interest Rate Swap	96.8084	96.8084	96.6322	96.6322	(0.182)	0.0000	0.0000	0
2017/11/16	IS05	21/12/2021			Interest Rate Swap	99.1193	99.1193	98.9325	98.9325	(0.188)	0.0000	0.0000	51

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/16	IS05	15/03/2022			Interest Rate Swap	99.3835	99.3835	99.1934	99.1934	(0.191)	0.0000	0.0000	0
2017/11/16	IS05	21/06/2022			Interest Rate Swap	100.7037	100.7037	100.5144	100.5144	(0.188)	0.0000	0.0000	0
2017/11/16	IS05	20/09/2022			Interest Rate Swap	103.0046	103.0046	102.8145	102.8145	(0.185)	0.0000	0.0000	0
2017/11/16	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	IS10	17/12/2025			Interest Rate Swap	98.7758	98.7758	98.4543	98.4543	(0.326)	0.0000	0.0000	0
2017/11/16	IS10	16/03/2026			Interest Rate Swap	95.9201	95.9201	95.5807	95.5807	(0.354)	0.0000	0.0000	0
2017/11/16	IS10	15/06/2026			Interest Rate Swap	94.7700	94.7700	94.4145	94.4145	(0.375)	0.0000	0.0000	0
2017/11/16	IS10	21/09/2026			Interest Rate Swap	96.9490	96.9490	96.5861	96.5861	(0.374)	0.0000	0.0000	0
2017/11/16	IS10	21/12/2026			Interest Rate Swap	100.6921	100.6921	100.3335	100.3335	(0.356)	0.0000	0.0000	0
2017/11/16	IS10	15/03/2027			Interest Rate Swap	99.3441	99.3441	98.9867	98.9867	(0.360)	0.0000	0.0000	0
2017/11/16	IS10	21/06/2027			Interest Rate Swap	101.3965	101.3965	101.0526	101.0526	(0.339)	0.0000	0.0000	0
2017/11/16	IS10	20/09/2027			Interest Rate Swap	105.0515	105.0515	104.7237	104.7237	(0.312)	0.0000	0.0000	0
2017/11/16	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/16	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/11/16	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/11/16	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/11/16	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017/11/16	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/16	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/16	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/16	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/11/16	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/11/16	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/16	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/11/16	R023	01/02/2018	8.33	Put	Bond Future	2,058.4000	2.0584	1,943.1200	1.9431	(5.600)	0	0	0
2017/11/16	R023	01/02/2018			Bond Future	8.7636	99.3223	8.7260	99.4698	(0.429)	0.0000	0.0000	61,460
2017/11/16	R023	01/02/2018	8.32	Call	Bond Future	331.4300	0.3314	362.9600	0.3630	9.513	0	0	0
2017/11/16	R023	01/02/2018	8.32	Put	Bond Future	2,088.8300	2.0888	1,972.8300	1.9728	(5.553)	0	0	0
2017/11/16	R023	01/02/2018	8.33	Call	Bond Future	341.0500	0.3410	373.3000	0.3733	9.456	0	0	0
2017/11/16	R023	01/02/2018	8.31	Call	Bond Future	321.8800	0.3219	352.6800	0.3527	9.569	0	0	0
2017/11/16	R023	01/02/2018	8.31	Put	Bond Future	2,119.3500	2.1194	2,002.6200	2.0026	(5.508)	0	0	0
2017/11/16	R023	03/05/2018	8.27	Call	Bond Future	567.6200	0.5676	606.1300	0.6061	6.784	0	0	0
2017/11/16	R023	03/05/2018			Bond Future	8.8383	97.2414	8.7984	97.3911	(0.451)	0.0000	0.0000	0
2017/11/16	R023	03/05/2018	8.27	Put	Bond Future	2,730.4400	2.7304	2,619.2000	2.6192	(4.074)	0	0	0
2017/11/16	R023	03/05/2018	8.28	Call	Bond Future	578.2100	0.5782	617.2700	0.6173	6.755	0	0	0
2017/11/16	R023	03/05/2018	8.29	Put	Bond Future	2,674.8700	2.6749	2,564.7300	2.5647	(4.118)	0	0	0
2017/11/16	R023	03/05/2018	8.28	Put	Bond Future	2,702.4600	2.7025	2,591.7700	2.5918	(4.096)	0	0	0
2017/11/16	R023	03/05/2018	8.29	Call	Bond Future	589.1700	0.5892	628.7800	0.6288	6.723	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/16	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R035	01/02/2018	9.73	Put	Bond Future	4,288.4100	4.2884	4,244.3800	4.2444	(1.027)	0	0	0
2017/11/16	R035	01/02/2018			Bond Future	10.2995	92.5486	10.2934	92.5926	(0.059)	0.0000	0.0000	53,530
2017/11/16	R035	01/02/2018	9.75	Put	Bond Future	4,132.5100	4.1325	4,088.4800	4.0885	(1.065)	0	0	0
2017/11/16	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R035	01/02/2018	9.74	Put	Bond Future	4,210.4100	4.2104	4,166.3800	4.1664	(1.046)	0	0	0
2017/11/16	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R035	03/05/2018	9.91	Put	Bond Future	3,478.0500	3.4781	3,433.6500	3.4337	(1.277)	0	0	0
2017/11/16	R035	03/05/2018			Bond Future	10.3818	89.7711	10.3756	89.8155	(0.060)	0.0000	0.0000	0
2017/11/16	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R035	03/05/2018	9.90	Put	Bond Future	3,554.0100	3.5540	3,509.6100	3.5096	(1.249)	0	0	0
2017/11/16	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R035	03/05/2018	9.89	Put	Bond Future	3,630.0600	3.6301	3,585.6600	3.5857	(1.223)	0	0	0
2017/11/16	R186	01/02/2018	8.96	Call	Bond Future	507.3500	0.5073	560.4500	0.5605	10.466	0	0	0
2017/11/16	R186	01/02/2018	9.00	Call	Bond Future	566.5600	0.5666	624.5100	0.6245	10.228	0	0	0
2017/11/16	R186	01/02/2018	9.25	Call	Bond Future	1,051.8100	1.0518	1,144.4200	1.1444	8.805	0	0	0
2017/11/16	R186	01/02/2018	8.50	Put	Bond Future	6,252.9400	6.2529	6,006.5200	6.0065	(3.941)	0	0	0
2017/11/16	R186	01/02/2018			Bond Future	9.4609	107.4783	9.4186	107.7394	(0.448)	0.0000	0.0000	100,072
2017/11/16	R186	01/02/2018	7.75	Put	Bond Future	11,270.4000	11.2704	11,009.8800	11.0099	(2.312)	0	0	0
2017/11/16	R186	01/02/2018	7.75	Call	Bond Future	3.8200	0.0038	4.4700	0.0045	17.016	0	0	1,460
2017/11/16	R186	01/02/2018	8.50	Call	Bond Future	110.5900	0.1106	125.3400	0.1253	13.338	0	0	1,460
2017/11/16	R186	01/02/2018	8.97	Call	Bond Future	521.7400	0.5217	576.0400	0.5760	10.407	0	0	0
2017/11/16	R186	01/02/2018	8.96	Put	Bond Future	3,652.1600	3.6522	3,444.0900	3.4441	(5.697)	0	0	0
2017/11/16	R186	01/02/2018	9.00	Put	Bond Future	3,455.7400	3.4557	3,252.5200	3.2525	(5.881)	0	0	6,200
2017/11/16	R186	01/02/2018	8.75	Put	Bond Future	4,768.9900	4.7690	4,539.4300	4.5394	(4.814)	0	0	775
2017/11/16	R186	01/02/2018	9.25	Put	Bond Future	2,361.1900	2.3612	2,192.6300	2.1926	(7.139)	0	0	775
2017/11/16	R186	01/02/2018	8.97	Put	Bond Future	3,602.5700	3.6026	3,395.7000	3.3957	(5.742)	0	0	0
2017/11/16	R186	01/02/2018	8.98	Call	Bond Future	536.4300	0.5364	591.9300	0.5919	10.346	0	0	0
2017/11/16	R186	01/02/2018	8.98	Put	Bond Future	3,553.3200	3.5533	3,347.6500	3.3476	(5.788)	0	0	0
2017/11/16	R186	01/02/2018	8.75	Call	Bond Future	269.0500	0.2691	300.6600	0.3007	11.749	0	0	0
2017/11/16	R186	03/05/2018	8.91	Put	Bond Future	4,975.2000	4.9752	4,779.7500	4.7798	(3.928)	0	0	0
2017/11/16	R186	03/05/2018	8.92	Call	Bond Future	1,083.6500	1.0836	1,154.4900	1.1545	6.537	0	0	0
2017/11/16	R186	03/05/2018			Bond Future	9.5460	109.4789	9.5018	109.7443	(0.463)	0.0000	0.0000	0
2017/11/16	R186	03/05/2018	8.93	Call	Bond Future	1,101.4300	1.1014	1,173.1400	1.1731	6.511	0	0	0
2017/11/16	R186	03/05/2018	8.93	Put	Bond Future	4,884.7500	4.8848	4,691.0200	4.6910	(3.966)	0	0	0
2017/11/16	R186	03/05/2018	8.91	Call	Bond Future	1,066.0600	1.0661	1,136.0500	1.1361	6.565	0	0	0
2017/11/16	R186	03/05/2018	8.92	Put	Bond Future	4,929.8600	4.9299	4,735.2600	4.7353	(3.947)	0	0	0
2017/11/16	R197	01/02/2018	301.68	Put	Bond Future	5,215.4400	5.2154	6,795.5800	6.7956	30.297	0	0	0
2017/11/16	R197	01/02/2018			Bond Future	296.4646	296.4646	294.8844	294.8844	(0.533)	0.0000	0.0000	2,350
2017/11/16	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R197	01/02/2018	301.67	Put	Bond Future	5,205.4400	5.2054	6,785.5800	6.7856	30.356	0	0	0
2017/11/16	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R197	01/02/2018	301.66	Put	Bond Future	5,195.4400	5.1954	6,775.5800	6.7756	30.414	0	0	0

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2017/11/16	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R197	03/05/2018			Bond Future	302.0111	302.0111	300.3997	300.3997	(0.534)	0.0000	0.0000	0
2017/11/16	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R197	03/05/2018	304.44	Put	Bond Future	2,428.9100	2.4289	4,040.2700	4.0403	66.341	0	0	0
2017/11/16	R197	03/05/2018	304.46	Put	Bond Future	2,448.9100	2.4489	4,060.2700	4.0603	65.799	0	0	0
2017/11/16	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R197	03/05/2018	304.45	Put	Bond Future	2,438.9100	2.4389	4,050.2700	4.0503	66.069	0	0	0
2017/11/16	R202	01/02/2018	249.07	Call	Bond Future	22.1700	0.0222	3.7200	0.0037	(83.221)	0	0	0
2017/11/16	R202	01/02/2018	249.06	Put	Bond Future	12,735.1900	12.7352	15,671.1600	15.6712	23.054	0	0	0
2017/11/16	R202	01/02/2018			Bond Future	236.3471	236.3471	233.3926	233.3926	(1.250)	0.0000	0.0000	22,170
2017/11/16	R202	01/02/2018	249.08	Call	Bond Future	22.0600	0.0221	3.6900	0.0037	(83.273)	0	0	0
2017/11/16	R202	01/02/2018	249.08	Put	Bond Future	12,754.9700	12.7550	15,691.1100	15.6911	23.020	0	0	0
2017/11/16	R202	01/02/2018	249.07	Put	Bond Future	12,745.0800	12.7451	15,681.1400	15.6811	23.037	0	0	0
2017/11/16	R202	01/02/2018	249.06	Call	Bond Future	22.2800	0.0223	3.7400	0.0037	(83.214)	0	0	0
2017/11/16	R202	03/05/2018	247.48	Put	Bond Future	7,652.6200	7.6526	10,172.7300	10.1727	32.931	0	0	0
2017/11/16	R202	03/05/2018	247.47	Call	Bond Future	943.3300	0.9433	451.4800	0.4515	(52.140)	0	0	0
2017/11/16	R202	03/05/2018			Bond Future	240.7687	240.7687	237.7576	237.7576	(1.251)	0.0000	0.0000	0
2017/11/16	R202	03/05/2018	247.48	Call	Bond Future	941.3300	0.9413	450.3700	0.4504	(52.156)	0	0	0
2017/11/16	R202	03/05/2018	247.47	Put	Bond Future	7,644.6200	7.6446	10,163.8400	10.1638	32.954	0	0	0
2017/11/16	R202	03/05/2018	247.49	Call	Bond Future	939.3200	0.9393	449.2600	0.4493	(52.172)	0	0	0
2017/11/16	R202	03/05/2018	247.49	Put	Bond Future	7,660.6100	7.6606	10,181.6200	10.1816	32.909	0	0	0
2017/11/16	R204	01/02/2018	7.27	Call	Bond Future	26.3600	0.0264	31.5900	0.0316	19.841	0	0	0
2017/11/16	R204	01/02/2018			Bond Future	7.8339	101.1556	7.7833	101.1975	(0.646)	0.0000	0.0000	42,299
2017/11/16	R204	01/02/2018	7.25	Call	Bond Future	24.2000	0.0242	29.0800	0.0291	20.165	0	0	0
2017/11/16	R204	01/02/2018	7.25	Put	Bond Future	510.1300	0.5101	473.0600	0.4731	(7.267)	0	0	0
2017/11/16	R204	01/02/2018	7.27	Put	Bond Future	495.5800	0.4956	458.8600	0.4589	(7.409)	0	0	0
2017/11/16	R204	01/02/2018	7.26	Call	Bond Future	25.2200	0.0252	30.2600	0.0303	19.984	0	0	0
2017/11/16	R204	01/02/2018	7.26	Put	Bond Future	502.7900	0.5028	465.8800	0.4659	(7.341)	0	0	0
2017/11/16	R204	03/05/2018	7.10	Put	Bond Future	558.1600	0.5582	522.4200	0.5224	(6.403)	0	0	0
2017/11/16	R204	03/05/2018			Bond Future	7.9665	103.0385	7.8958	103.0807	(0.887)	0.0000	0.0000	0
2017/11/16	R204	03/05/2018	7.09	Call	Bond Future	38.2700	0.0383	44.5700	0.0446	16.462	0	0	0
2017/11/16	R204	03/05/2018	7.09	Put	Bond Future	563.2800	0.5633	527.4200	0.5274	(6.366)	0	0	0
2017/11/16	R204	03/05/2018	7.10	Call	Bond Future	39.1700	0.0392	45.5900	0.0456	16.390	0	0	0
2017/11/16	R204	03/05/2018	7.08	Call	Bond Future	37.2300	0.0372	43.4100	0.0434	16.600	0	0	0
2017/11/16	R204	03/05/2018	7.08	Put	Bond Future	568.2600	0.5683	532.2800	0.5323	(6.332)	0	0	0
2017/11/16	R207	01/02/2018	7.61	Put	Bond Future	1,001.5400	1.0015	941.1200	0.9411	(6.033)	0	0	0
2017/11/16	R207	01/02/2018	7.60	Call	Bond Future	58.2400	0.0582	66.9100	0.0669	14.887	0	0	0
2017/11/16	R207	01/02/2018			Bond Future	8.1462	98.8548	8.1064	98.9241	(0.488)	0.0000	0.0000	42,149
2017/11/16	R207	01/02/2018	7.61	Call	Bond Future	60.7300	0.0607	69.7000	0.0697	14.770	0	0	0
2017/11/16	R207	01/02/2018	7.60	Put	Bond Future	1,016.7000	1.0167	955.9800	0.9560	(5.972)	0	0	0
2017/11/16	R207	01/02/2018	7.62	Call	Bond Future	63.2900	0.0633	72.5700	0.0726	14.663	0	0	0
2017/11/16	R207	01/02/2018	7.62	Put	Bond Future	986.4500	0.9864	926.3400	0.9263	(6.094)	0	0	0
2017/11/16	R207	03/05/2018	7.57	Call	Bond Future	135.8700	0.1359	149.3300	0.1493	9.907	0	0	0
2017/11/16	R207	03/05/2018	7.56	Put	Bond Future	1,202.4400	1.2024	1,145.5100	1.1455	(4.735)	0	0	0
2017/11/16	R207	03/05/2018			Bond Future	8.2533	100.6948	8.2075	100.7650	(0.554)	0.0000	0.0000	0

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2017/11/16	R207	03/05/2018	7.58	Call	Bond Future	139.3200	0.1393	153.0400	0.1530	9.848	0	0	0
2017/11/16	R207	03/05/2018	7.58	Put	Bond Future	1,178.0100	1.1780	1,121.5900	1.1216	(4.789)	0	0	0
2017/11/16	R207	03/05/2018	7.57	Put	Bond Future	1,190.1000	1.1901	1,133.4200	1.1334	(4.763)	0	0	0
2017/11/16	R207	03/05/2018	7.56	Call	Bond Future	132.6700	0.1327	145.8800	0.1459	9.957	0	0	0
2017/11/16	R208	01/02/2018	7.85	Put	Bond Future	1,588.3600	1.5884	1,501.8200	1.5018	(5.448)	0	0	0
2017/11/16	R208	01/02/2018			Bond Future	8.3988	97.9015	8.3604	98.0030	(0.457)	0.0000	0.0000	34,776
2017/11/16	R208	01/02/2018	7.84	Call	Bond Future	120.9100	0.1209	135.4100	0.1354	11.992	0	0	0
2017/11/16	R208	01/02/2018	7.84	Put	Bond Future	1,610.8300	1.6108	1,523.8500	1.5238	(5.400)	0	0	0
2017/11/16	R208	01/02/2018	7.85	Call	Bond Future	125.3500	0.1254	140.2900	0.1403	11.919	0	0	0
2017/11/16	R208	01/02/2018	7.83	Call	Bond Future	116.5900	0.1166	130.6600	0.1307	12.068	0	0	0
2017/11/16	R208	01/02/2018	7.83	Put	Bond Future	1,633.4300	1.6334	1,546.0200	1.5460	(5.351)	0	0	0
2017/11/16	R208	03/05/2018	7.77	Call	Bond Future	225.1000	0.2251	244.5600	0.2446	8.645	0	0	0
2017/11/16	R208	03/05/2018			Bond Future	8.4821	96.3226	8.4402	96.4255	(0.494)	0.0000	0.0000	0
2017/11/16	R208	03/05/2018	7.77	Put	Bond Future	1,992.1900	1.9922	1,908.8000	1.9088	(4.186)	0	0	0
2017/11/16	R208	03/05/2018	7.78	Call	Bond Future	230.3700	0.2304	250.1700	0.2502	8.595	0	0	0
2017/11/16	R208	03/05/2018	7.79	Put	Bond Future	1,952.6400	1.9526	1,869.9400	1.8699	(4.235)	0	0	0
2017/11/16	R208	03/05/2018	7.78	Put	Bond Future	1,972.3700	1.9724	1,889.3200	1.8893	(4.211)	0	0	0
2017/11/16	R208	03/05/2018	7.79	Call	Bond Future	235.7200	0.2357	255.8700	0.2559	8.548	0	0	0
2017/11/16	R209	01/02/2018	9.72	Call	Bond Future	643.4500	0.6434	643.6600	0.6437	0.033	0	0	0
2017/11/16	R209	01/02/2018	9.73	Call	Bond Future	659.5400	0.6595	659.8200	0.6598	0.042	0	0	0
2017/11/16	R209	01/02/2018	9.71	Put	Bond Future	3,782.1500	3.7821	3,746.1300	3.7461	(0.952)	0	0	0
2017/11/16	R209	01/02/2018	10.10	Call	Bond Future	1,460.5400	1.4605	1,465.6700	1.4657	0.351	0	0	0
2017/11/16	R209	01/02/2018	9.85	Call	Bond Future	874.4300	0.8744	875.8900	0.8759	0.167	0	0	0
2017/11/16	R209	01/02/2018	9.33	Call	Bond Future	211.4800	0.2115	210.2600	0.2103	(0.577)	0	0	220
2017/11/16	R209	01/02/2018	10.22	Put	Bond Future	1,739.2500	1.7393	1,710.5200	1.7105	(1.652)	0	0	739
2017/11/16	R209	01/02/2018	9.75	Call	Bond Future	692.5500	0.6925	693.0000	0.6930	0.065	0	0	5,000
2017/11/16	R209	01/02/2018			Bond Future	10.2085	69.7893	10.2026	69.8254	(0.058)	0.0000	0.0000	152,943
2017/11/16	R209	01/02/2018	9.73	Put	Bond Future	3,683.2700	3.6833	3,647.4100	3.6474	(0.974)	0	0	0
2017/11/16	R209	01/02/2018	9.71	Call	Bond Future	627.6500	0.6277	627.7700	0.6278	0.019	0	0	0
2017/11/16	R209	01/02/2018	9.88	Call	Bond Future	934.7600	0.9348	936.5700	0.9366	0.194	0	0	0
2017/11/16	R209	01/02/2018	9.88	Put	Bond Future	2,989.1400	2.9891	2,954.8100	2.9548	(1.148)	0	0	220
2017/11/16	R209	01/02/2018	9.59	Call	Bond Future	459.0200	0.4590	458.4000	0.4584	(0.135)	0	0	0
2017/11/16	R209	01/02/2018	9.59	Put	Bond Future	4,405.8200	4.4058	4,369.0600	4.3691	(0.834)	0	0	377
2017/11/16	R209	01/02/2018	9.72	Put	Bond Future	3,732.5200	3.7325	3,696.5900	3.6966	(0.963)	0	0	0
2017/11/16	R209	01/02/2018	10.10	Put	Bond Future	2,128.9800	2.1290	2,097.9700	2.0980	(1.457)	0	0	3,000
2017/11/16	R209	01/02/2018	9.85	Put	Bond Future	3,121.0700	3.1211	3,086.3900	3.0864	(1.111)	0	0	7,500
2017/11/16	R209	01/02/2018	9.33	Put	Bond Future	5,920.9200	5.9209	5,883.5600	5.8836	(0.631)	0	0	0
2017/11/16	R209	01/02/2018	10.22	Call	Bond Future	1,809.3100	1.8093	1,816.7200	1.8167	0.410	0	0	0
2017/11/16	R209	01/02/2018	9.75	Put	Bond Future	3,585.8700	3.5859	3,550.1800	3.5502	(0.995)	0	0	0
2017/11/16	R209	01/02/2018	10.00	Call	Bond Future	1,203.2000	1.2032	1,206.6700	1.2067	0.288	0	0	0
2017/11/16	R209	01/02/2018	10.00	Put	Bond Future	2,496.4100	2.4964	2,463.7400	2.4637	(1.309)	0	0	7,500
2017/11/16	R209	01/02/2018	9.89	Call	Bond Future	955.3900	0.9554	957.3300	0.9573	0.203	0	0	0
2017/11/16	R209	01/02/2018	9.89	Put	Bond Future	2,945.8600	2.9459	2,911.6600	2.9117	(1.161)	0	0	157
2017/11/16	R209	01/02/2018	9.32	Put	Bond Future	5,983.1900	5.9832	5,945.8300	5.9458	(0.624)	0	0	0
2017/11/16	R209	01/02/2018	9.32	Call	Bond Future	204.6700	0.2047	203.4500	0.2034	(0.596)	0	0	157
2017/11/16	R209	01/02/2018	9.87	Call	Bond Future	914.3100	0.9143	916.0000	0.9160	0.185	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/16	R209	01/02/2018	9.87	Put	Bond Future	3,032.6900		3.0327	2,998.2400	2.9982	(1.136)	0	0	739
2017/11/16	R209	01/02/2018	9.52	Put	Bond Future	4,792.6600		4.7927	4,755.6200	4.7556	(0.773)	0	0	0
2017/11/16	R209	01/02/2018	9.52	Call	Bond Future	377.5600		0.3776	376.6600	0.3767	(0.238)	0	0	739
2017/11/16	R209	03/05/2018	10.73	Call	Bond Future	4,246.9000		4.2469	4,263.7100	4.2637	0.396	0	0	0
2017/11/16	R209	03/05/2018	9.75	Call	Bond Future	1,376.3000		1.3763	1,381.1800	1.3812	0.355	0	0	435
2017/11/16	R209	03/05/2018	10.00	Call	Bond Future	1,940.9500		1.9409	1,948.4100	1.9484	0.384	0	0	0
2017/11/16	R209	03/05/2018	9.85	Put	Bond Future	4,276.8600		4.2769	4,246.3300	4.2463	(0.714)	0	0	0
2017/11/16	R209	03/05/2018			Bond Future	10.2823		67.9391	10.2763	67.9755	(0.059)	0.0000	0.0000	0
2017/11/16	R209	03/05/2018	10.73	Put	Bond Future	1,622.8900		1.6229	1,603.3200	1.6033	(1.206)	0	0	435
2017/11/16	R209	03/05/2018	9.75	Put	Bond Future	4,710.2800		4.7103	4,678.7800	4.6788	(0.669)	0	0	0
2017/11/16	R209	03/05/2018	9.85	Call	Bond Future	1,587.8600		1.5879	1,593.7100	1.5937	0.368	0	0	0
2017/11/16	R209	03/05/2018	10.22	Call	Bond Future	2,533.3700		2.5334	2,543.4900	2.5435	0.399	0	0	0
2017/11/16	R209	03/05/2018	10.22	Put	Bond Future	2,911.0600		2.9111	2,884.8000	2.8848	(0.902)	0	0	435
2017/11/16	R209	03/05/2018	10.00	Put	Bond Future	3,678.8600		3.6789	3,649.9400	3.6499	(0.786)	0	0	5,000
2017/11/16	R209	03/05/2018	9.86	Call	Bond Future	1,610.0700		1.6101	1,616.0200	1.6160	0.370	0	0	0
2017/11/16	R209	03/05/2018	9.84	Call	Bond Future	1,565.8500		1.5659	1,571.6000	1.5716	0.367	0	0	0
2017/11/16	R209	03/05/2018	9.84	Put	Bond Future	4,318.9500		4.3189	4,288.3200	4.2883	(0.709)	0	0	0
2017/11/16	R209	03/05/2018	9.86	Put	Bond Future	4,235.0600		4.2351	4,204.6300	4.2046	(0.719)	0	0	0
2017/11/16	R209	02/08/2018	9.66	Call	Bond Future	1,759.6400		1.7596	1,766.1500	1.7662	0.370	0	0	435
2017/11/16	R209	02/08/2018	10.38	Call	Bond Future	3,575.0500		3.5750	3,588.3000	3.5883	0.371	0	0	0
2017/11/16	R209	02/08/2018	10.39	Put	Bond Future	3,387.3200		3.3873	3,363.2300	3.3632	(0.711)	0	0	0
2017/11/16	R209	02/08/2018			Bond Future	10.3535		69.2270	10.3472	69.2645	(0.061)	0.0000	0.0000	0
2017/11/16	R209	02/08/2018	10.84	Call	Bond Future	5,094.4600		5.0945	5,112.4100	5.1124	0.352	0	0	0
2017/11/16	R209	02/08/2018	10.84	Put	Bond Future	2,282.1400		2.2821	2,262.6400	2.2626	(0.854)	0	0	435
2017/11/16	R209	02/08/2018	10.21	Call	Bond Future	3,083.5700		3.0836	3,095.0900	3.0951	0.374	0	0	0
2017/11/16	R209	02/08/2018	10.21	Put	Bond Future	3,948.3400		3.9483	3,922.4100	3.9224	(0.657)	0	0	435
2017/11/16	R209	02/08/2018	9.66	Put	Bond Future	6,099.2700		6.0993	6,068.3300	6.0683	(0.507)	0	0	0
2017/11/16	R209	02/08/2018	10.38	Put	Bond Future	3,416.8800		3.4169	3,392.6800	3.3927	(0.708)	0	0	0
2017/11/16	R209	02/08/2018	10.39	Call	Bond Future	3,604.9400		3.6049	3,618.3000	3.6183	0.371	0	0	0
2017/11/16	R209	02/08/2018	10.40	Call	Bond Future	3,635.1800		3.6352	3,648.6400	3.6486	0.370	0	0	0
2017/11/16	R209	02/08/2018	10.40	Put	Bond Future	3,358.1900		3.3582	3,334.2000	3.3342	(0.714)	0	0	0
2017/11/16	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R209	01/11/2018	9.34	Put	Bond Future	8,498.3000		8.4983	8,465.6200	8.4656	(0.385)	0	0	0
2017/11/16	R209	01/11/2018	1,016.00	Call	Bond Future	66,502.9900		66.5030	66,541.7000	66.5417	0.058	0	0	0
2017/11/16	R209	01/11/2018			Bond Future	10.4281		67.3909	10.4215	67.4296	(0.063)	0.0000	0.0000	0
2017/11/16	R209	01/11/2018	1,016.01	Call	Bond Future	66,502.9900		66.5030	66,541.7000	66.5417	0.058	0	0	0
2017/11/16	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R209	01/11/2018	1,015.99	Call	Bond Future	66,502.9800		66.5030	66,541.6900	66.5417	0.058	0	0	0
2017/11/16	R209	01/11/2018	9.34	Call	Bond Future	1,590.1600		1.5902	1,596.1900	1.5962	0.379	0	0	435
2017/11/16	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R209	01/11/2018	10.57	Call	Bond Future	4,532.8600		4.5329	4,548.8400	4.5488	0.353	0	0	0
2017/11/16	R209	01/11/2018	10.57	Put	Bond Future	3,703.6500		3.7037	3,680.9200	3.6809	(0.614)	0	0	435
2017/11/16	R209	01/11/2018	9.94	Call	Bond Future	2,799.7800		2.7998	2,810.2800	2.8103	0.375	0	0	0
2017/11/16	R209	01/11/2018	9.94	Put	Bond Future	5,774.2700		5.7743	5,746.0600	5.7461	(0.489)	0	0	435
2017/11/16	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R210	01/02/2018			Bond Future	184.4771		184.4771	183.4677	183.4677	(0.547)	0.0000	0.0000	2,159
2017/11/16	R210	01/02/2018	192.36	Put	Bond Future	7,882.9400		7.8829	8,892.3100	8.8923	12.804	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/16	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R210	01/02/2018	192.38	Put	Bond Future	7,902.9400	7.9029	8,912.3100	8.9123	12.772	0	0	0
2017/11/16	R210	01/02/2018	192.37	Put	Bond Future	7,892.9400	7.8929	8,902.3100	8.9023	12.788	0	0	0
2017/11/16	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R210	03/05/2018	191.44	Put	Bond Future	5,936.5200	5.9365	6,965.8100	6.9658	17.338	0	0	0
2017/11/16	R210	03/05/2018			Bond Future	185.5035	185.5035	184.4742	184.4742	(0.555)	0.0000	0.0000	0
2017/11/16	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R210	03/05/2018	191.46	Put	Bond Future	5,956.5200	5.9565	6,985.8100	6.9858	17.280	0	0	0
2017/11/16	R210	03/05/2018	191.45	Put	Bond Future	5,946.5200	5.9465	6,975.8100	6.9758	17.309	0	0	0
2017/11/16	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R212	01/02/2018	154.71	Put	Bond Future	4,284.9100	4.2849	4,895.5000	4.8955	14.250	0	0	0
2017/11/16	R212	01/02/2018			Bond Future	150.4251	150.4251	149.8145	149.8145	(0.406)	0.0000	0.0000	4,869
2017/11/16	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R212	01/02/2018	154.70	Put	Bond Future	4,274.9100	4.2749	4,885.5000	4.8855	14.283	0	0	0
2017/11/16	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R212	01/02/2018	154.69	Put	Bond Future	4,264.9100	4.2649	4,875.5000	4.8755	14.317	0	0	0
2017/11/16	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R212	03/05/2018			Bond Future	153.2394	153.2394	152.6165	152.6165	(0.406)	0.0000	0.0000	0
2017/11/16	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R212	03/05/2018	154.28	Put	Bond Future	1,040.6300	1.0406	1,663.5200	1.6635	59.857	0	0	0
2017/11/16	R212	03/05/2018	154.30	Put	Bond Future	1,060.6300	1.0606	1,683.5200	1.6835	58.728	0	0	0
2017/11/16	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/16	R212	03/05/2018	154.29	Put	Bond Future	1,050.6300	1.0506	1,673.5200	1.6735	59.287	0	0	0
2017/11/16	R213	01/02/2018	9.42	Call	Bond Future	487.7100	0.4877	507.4700	0.5075	4.052	0	0	0
2017/11/16	R213	01/02/2018	9.41	Put	Bond Future	4,184.2600	4.1843	4,072.8900	4.0729	(2.662)	0	0	0
2017/11/16	R213	01/02/2018			Bond Future	10.0002	81.4517	9.9787	81.5824	(0.214)	0.0000	0.0000	58,091
2017/11/16	R213	01/02/2018	9.43	Call	Bond Future	500.8200	0.5008	521.0500	0.5210	4.039	0	0	0
2017/11/16	R213	01/02/2018	9.43	Put	Bond Future	4,080.6900	4.0807	3,970.2600	3.9703	(2.706)	0	0	0
2017/11/16	R213	01/02/2018	9.42	Put	Bond Future	4,132.3600	4.1324	4,021.4600	4.0215	(2.684)	0	0	0
2017/11/16	R213	01/02/2018	9.41	Call	Bond Future	474.7500	0.4748	494.0400	0.4940	4.063	0	0	0
2017/11/16	R213	03/05/2018	9.57	Put	Bond Future	4,485.1000	4.4851	4,390.0400	4.3900	(2.119)	0	0	0
2017/11/16	R213	03/05/2018	9.56	Call	Bond Future	1,337.9400	1.3379	1,375.0500	1.3750	2.774	0	0	0
2017/11/16	R213	03/05/2018			Bond Future	10.0776	79.4185	10.0555	79.5511	(0.219)	0.0000	0.0000	0
2017/11/16	R213	03/05/2018	9.57	Call	Bond Future	1,358.0300	1.3580	1,395.5700	1.3956	2.764	0	0	0
2017/11/16	R213	03/05/2018	9.56	Put	Bond Future	4,528.3400	4.5283	4,432.8500	4.4329	(2.109)	0	0	0
2017/11/16	R213	03/05/2018	9.58	Call	Bond Future	1,378.3100	1.3783	1,416.2800	1.4163	2.755	0	0	0
2017/11/16	R213	03/05/2018	9.58	Put	Bond Future	4,442.1300	4.4421	4,347.5000	4.3475	(2.130)	0	0	0
2017/11/16	R214	01/02/2018	9.84	Call	Bond Future	620.2800	0.6203	620.2200	0.6202	(0.010)	0	0	0
2017/11/16	R214	01/02/2018			Bond Future	10.3612	69.2079	10.3552	69.2452	(0.057)	0.0000	0.0000	50,369
2017/11/16	R214	01/02/2018	9.82	Call	Bond Future	589.5900	0.5896	589.3900	0.5894	(0.034)	0	0	0
2017/11/16	R214	01/02/2018	9.82	Put	Bond Future	4,125.8300	4.1258	4,088.4100	4.0884	(0.907)	0	0	0
2017/11/16	R214	01/02/2018	9.84	Put	Bond Future	4,020.3900	4.0204	3,983.1100	3.9831	(0.927)	0	0	0
2017/11/16	R214	01/02/2018	9.83	Call	Bond Future	604.8000	0.6048	604.6700	0.6047	(0.021)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/16	R214	01/02/2018	9.83	Put	Bond Future	4,072.9200	4.0729	4,035.5700	4.0356	(0.917)	0	0	0
2017/11/16	R214	03/05/2018	9.99	Put	Bond Future	4,468.7600	4.4688	4,437.1700	4.4372	(0.707)	0	0	0
2017/11/16	R214	03/05/2018			Bond Future	10.4340	67.2003	10.4279	67.2378	(0.058)	0.0000	0.0000	0
2017/11/16	R214	03/05/2018	9.98	Call	Bond Future	1,601.7300	1.6017	1,607.5600	1.6076	0.364	0	0	0
2017/11/16	R214	03/05/2018	9.98	Put	Bond Future	4,512.6300	4.5126	4,480.9400	4.4809	(0.702)	0	0	0
2017/11/16	R214	03/05/2018	9.99	Call	Bond Future	1,624.2200	1.6242	1,630.1500	1.6301	0.365	0	0	0
2017/11/16	R214	03/05/2018	9.97	Call	Bond Future	1,579.4300	1.5794	1,585.1600	1.5852	0.363	0	0	0
2017/11/16	R214	03/05/2018	9.97	Put	Bond Future	4,556.8000	4.5568	4,525.0100	4.5250	(0.698)	0	0	0
2017/11/16	R248	01/02/2018	9.90	Put	Bond Future	5,155.6300	5.1556	5,138.9600	5.1390	(0.323)	0	0	0
2017/11/16	R248	01/02/2018	9.89	Call	Bond Future	776.7400	0.7767	766.8700	0.7669	(1.271)	0	0	0
2017/11/16	R248	01/02/2018			Bond Future	10.4286	88.4926	10.4278	88.4993	(0.008)	0.0000	0.0000	104,037
2017/11/16	R248	01/02/2018	9.90	Call	Bond Future	796.4000	0.7964	786.4300	0.7864	(1.252)	0	0	0
2017/11/16	R248	01/02/2018	9.89	Put	Bond Future	5,222.2700	5.2223	5,205.7000	5.2057	(0.317)	0	0	0
2017/11/16	R248	01/02/2018	9.91	Call	Bond Future	816.4000	0.8164	806.3400	0.8063	(1.232)	0	0	0
2017/11/16	R248	01/02/2018	9.91	Put	Bond Future	5,089.4900	5.0895	5,072.7300	5.0727	(0.329)	0	0	0
2017/11/16	R248	03/05/2018	10.06	Call	Bond Future	2,086.3700	2.0864	2,078.8200	2.0788	(0.362)	0	0	0
2017/11/16	R248	03/05/2018	10.05	Put	Bond Future	5,730.2900	5.7303	5,716.4500	5.7164	(0.242)	0	0	0
2017/11/16	R248	03/05/2018			Bond Future	10.5043	85.7031	10.5035	85.7094	(0.008)	0.0000	0.0000	0
2017/11/16	R248	03/05/2018	10.07	Call	Bond Future	2,114.9700	2.1150	2,107.4100	2.1074	(0.357)	0	0	0
2017/11/16	R248	03/05/2018	10.07	Put	Bond Future	5,619.8100	5.6198	5,605.9400	5.6059	(0.247)	0	0	0
2017/11/16	R248	03/05/2018	10.06	Put	Bond Future	5,674.9700	5.6750	5,661.1100	5.6611	(0.244)	0	0	0
2017/11/16	R248	03/05/2018	10.05	Call	Bond Future	2,057.7900	2.0578	2,050.2600	2.0503	(0.366)	0	0	0

**Total**

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